



TITLE:

# On the exact WKB analysis for the fourth Painleve hierarchy (Recent Trends in Exponential Asymptotics)

AUTHOR(S):

Koike, Tatsuya; Nishikawa, Yukihiro

---

CITATION:

Koike, Tatsuya ...[et al]. On the exact WKB analysis for the fourth Painleve hierarchy (Recent Trends in Exponential Asymptotics). 数理解析研究所講究録 2005, 1424: 160-169

ISSUE DATE:

2005-04

URL:

<http://hdl.handle.net/2433/47225>

RIGHT:

# On the exact WKB analysis for the fourth Painlevé hierarchy

Tatsuya KOIKE

Department of Mathematics  
Graduate School of Science  
Kyoto University

Yukihiro NISHIKAWA

Hitachi Ltd.

## 1 Introduction

In the exact WKB analytic study of Painlevé equations, [AKT], [KT1], [KT2] and [T] gave the explicit description of the connection formulas of Painlevé transcendents. In their analysis some properties on the relation which holds between the Stokes geometry of the Painlevé equations and that of their Lax pairs play the key role. After their success, [KKNT] showed that these properties of the Stokes geometry also hold for several Painlevé hierarchies ( $P_I$ ,  $P_{II-1}$  and  $P_{II-2}$  in the notation of [KKNT]).

In this article we discuss the fourth Painlevé hierarchy which was introduced by Gordoa-Joshi-Pickering [GJP], and report that such basic properties of the Stokes geometry also hold for this hierarchy. Here we give the outline of our results; the detailed explanation of our results including numerical results of the Stokes geometry and of *Nishikawa Phenomena* will be published somewhere.

## 2 The fourth Painlevé hierarchy and their Lax pairs with a large parameter

The fourth Painlevé hierarchy we treat here was introduced in [GJP]. The following is essentially same with that given in [GJP, p.336], but we introduce a large parameter  $\eta$  to employ the exact WKB analysis:

**Definition 2.1.** *We call*

$$(2.1) \quad (P_{IV})_m : \begin{cases} \eta^{-1} \partial_t X_m = 2Y_m + uX_m + g - 2\alpha, \\ \eta^{-1} X_m \partial_t Y_m = -vX_m^2 + (Y_m + \frac{1}{2}g - \alpha)^2 - \frac{1}{4}\beta^2. \end{cases}$$

the fourth Painlevé hierarchy for  $m = 1, 2, \dots$ . Here  $\alpha, \beta$  and  $g$  are arbitrary constants, and

$$X_m = K_m + gt, \quad Y_m = L_m,$$

where  $\{K_j\}$  and  $\{L_j\}$  are polynomial of unknown functions  $u, v$  and their derivatives recursively defined by the following relation:

$$(2.2) \quad \eta^{-1} \partial_t \begin{pmatrix} K_{j+1} \\ L_{j+1} \end{pmatrix} = \frac{1}{2} \begin{pmatrix} \eta^{-1} u' + u\eta^{-1} \partial_t - \eta^{-2} \partial_t^2 & 2\eta^{-1} \partial_t \\ 2\eta^{-1} v \partial_t + \eta^{-1} v_t & u\eta^{-1} \partial_t + \eta^{-2} \partial_t^2 \end{pmatrix} \begin{pmatrix} K_j \\ L_j \end{pmatrix}$$

( $j \geq 0$ ) with  $K_0 = 2$  and  $L_0 = 0$ . Here, and in what follows,  $'$  denotes the differentiation with respect to  $t$ .

**Remark 2.1.** *Precisely speaking, this recursion relation (2.2) does not define  $\{K_j\}$  and  $\{L_j\}$  uniquely; there remain ambiguities of integral constants for each step. In the following we take these integral constants as zero at each step. See [N1], [N2] for the precise definition of  $\{K_j\}$  and  $\{L_j\}$ , and for the proof that this recursion relation (2.2) really defines  $\{K_j\}$  and  $\{L_j\}$  as polynomials of  $u$  and  $v$  and their derivatives. Here we list up first few members of  $\{K_j\}$  and  $\{L_j\}$  in a vector notation:*

$$(2.3) \quad \begin{pmatrix} K_1 \\ L_1 \end{pmatrix} = \begin{pmatrix} u \\ v \end{pmatrix},$$

$$(2.4) \quad \begin{pmatrix} K_2 \\ L_2 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} u^2 + 2v - \eta^{-1} u' \\ 2uv + \eta^{-1} v' \end{pmatrix},$$

$$(2.5) \quad \begin{pmatrix} K_3 \\ L_3 \end{pmatrix} = \left(\frac{1}{2}\right)^2 \begin{pmatrix} u^3 + 6uv - 3\eta^{-1} uu' + \eta^{-2} u'' \\ 3u^2 v + 3v^2 + 3\eta^{-1} uv' + \eta^{-2} v'' \end{pmatrix}.$$

**Remark 2.2.**  $(P_{IV})_1$  becomes

$$(2.6) \quad \begin{cases} \eta^{-1}u' &= 2v + u(u + gt) + g - 2\alpha, \\ \eta^{-1}(u + gt)v &= -v(u + gt)^2 + (v + \frac{1}{2}\alpha - g)^2 - \frac{1}{4}\beta^2. \end{cases}$$

We can solve the first equation with respect to  $v$ . By substituting this  $v$  into the second equation, we obtain

$$(2.7) \quad y'' = \frac{(y')^2}{2y} + \eta^2 \left\{ \frac{3}{2}y^3 - 2gty^2 + \left(\frac{g^2}{2}t^2 + g - 2\alpha - \eta^{-1}g\right)y - \frac{\beta^2}{2y} \right\},$$

where  $y = u + gt$ . This is the traditional fourth Painlevé equation (the standard form of the fourth Painlevé equation is obtained by setting  $g = -2$  and  $\eta = 1$  in (2.7)). This is the reason why we call (2.1) the fourth Painlevé hierarchy.

**Remark 2.3.** As is explained in [GJP] we can add more terms with arbitrary constants in  $(P_{IV})_m$ . Our analysis in the following can be applied to such extended  $(P_{IV})_m$ .

The underlying Lax pair of  $(P_{IV})_m$  is also introduced in [GJP]:

$$(2.8) \quad (L_{IV})_m : \begin{cases} \left( \frac{\partial}{\partial x} - \eta A \right) \psi = 0, & (2.8.a) \\ \left( \frac{\partial}{\partial t} - \eta B \right) \psi = 0, & (2.8.b) \end{cases}$$

where

$$(2.9) \quad A = \frac{1}{gx} \begin{pmatrix} -\frac{1}{2}\eta^{-1}\frac{\partial S_m}{\partial x} & S_m \\ qS_m - \frac{1}{2}\eta^{-2}\frac{\partial^2 S_m}{\partial x^2} & \frac{1}{2}\eta^{-1}\frac{\partial S_m}{\partial x} \end{pmatrix}, \quad B = \begin{pmatrix} 0 & 1 \\ q & 0 \end{pmatrix},$$

and

$$(2.10) \quad q = \left(x - \frac{1}{2}u\right)^2 - v + \frac{1}{2}\eta^{-1}u_t, \quad S_m = \frac{1}{2} \left( tg + \sum_{j=0}^m x^{m-j} K_j \right).$$

Actually the compatibility condition

$$(2.11) \quad \frac{\partial A}{\partial t} - \frac{\partial B}{\partial x} + \eta(AB - BA) = 0$$

of  $(L_{IV})_m$  is reduced to  $(P_{IV})_m$ .

### 3 Relations of the Stokes geometry of the $P_{IV}$ hierarchy and its underlying Lax pair

In this section we considered the Stokes geometry of  $(P_{IV})_m$  and  $(L_{IV})_m$  (we will fix  $m$  in the following). To this purpose we first construct a formal solution of  $(P_{IV})_m$  of the following form

$$(3.1) \quad \begin{cases} u = \hat{u}(t, \eta) = u_0(t) + \eta^{-1}u_1(t) + \cdots, \\ v = \hat{v}(t, \eta) = v_0(t) + \eta^{-1}v_1(t) + \cdots. \end{cases}$$

By substituting this expansion into  $(P_{IV})_m$ , we find that  $u_0$  and  $v_0$  satisfy

$$(3.2) \quad \begin{cases} 2Y_m^{(0)} + uX_m^{(0)} + g - 2\alpha = 0, \\ -v(X_m^{(0)})^2 + (Y_m^{(0)} + \frac{1}{2}g - \alpha)^2 - \frac{1}{4}\beta^2 = 0, \end{cases}$$

or, equivalently,

$$(3.3) \quad \begin{cases} 2L_m^{(0)} + uK_m^{(0)} + g - 2\alpha = 0, \\ -v(K_m^{(0)} + gt)^2 + (L_m^{(0)} + \frac{1}{2}g - \alpha)^2 - \frac{1}{4}\beta^2 = 0, \end{cases}$$

where  $X_m^{(0)}$ ,  $Y_m^{(0)}$ ,  $K_m^{(0)}$  and  $L_m^{(0)}$  are top order terms of  $X_m$ ,  $Y_m$ ,  $K_m$  and  $L_m$  with respect to the large parameter  $\eta$ , respectively. We can show that  $L_m^{(0)}$  and  $K_m^{(0)}$  are polynomials of  $u$  and  $v$  (See [N1], [N2].), and hence (3.3) is algebraic equation with respect to  $u$  and  $v$ . Once  $u_0$  and  $v_0$  are chosen and fixed so that they satisfy (3.3), higher order terms  $u_j$  and  $v_j$  ( $j \geq 1$ ) are determined uniquely and recursively. A formal solution (3.1) constructed in this way is called a zero parameter solution in the following.

Once a zero parameter solution  $u = \hat{u}$ ,  $v = \hat{v}$  is constructed, we substitute this zero parameter solution into our quantities  $A$ ,  $B$ ,  $K_m$ ,  $L_m$ ,  $S_m$  and  $q$ . As a result, we obtain expansions of  $A$  and  $B$  etc. with respect to the large parameter  $\eta$  like

$$(3.4) \quad A_m|_{u=\hat{u}, v=\hat{v}} = A_{m,0}(x, t) + \eta^{-1}A_{m,1}(x, t) + \cdots,$$

$$(3.5) \quad B_m|_{u=\hat{u}, v=\hat{v}} = B_{m,0}(x, t) + \eta^{-1}B_{m,1}(x, t) + \cdots.$$

Explicitly we obtain

$$(3.6) \quad A_{m,0} = \frac{1}{gx} \begin{pmatrix} 0 & S_{m,0} \\ q_0 S_{m,0} & 0 \end{pmatrix}, \quad B_{m,0} = \begin{pmatrix} 0 & 1 \\ q_0 & 0 \end{pmatrix},$$

where

$$(3.7) \quad q_0 = (x - \frac{1}{2}u_0)^2 - v_0,$$

$$(3.8) \quad S_{m,0} = \frac{1}{2} \left( tg + \sum_{j=0}^m x^{m-j} K_{j,0} \right).$$

Now we consider the Stokes geometry of (2.8.a) which is defined with the characteristic polynomial

$$(3.9) \quad \det(\lambda - A_{m,0}(x, t)) = \lambda^2 + \det A_{m,0}(x, t).$$

First we find  $A_{m,0} = (2S_{m,0}/gx)B_{m,0}$  by (3.6), which implies

$$(3.10) \quad \det A_{m,0} = \left( \frac{2S_{m,0}}{gx} \right)^2 \det B_{m,0}.$$

Hence we obtain the following proposition on turning points of (2.8.a):

**Proposition 3.1.** (i) Eq (2.8.a) has  $m$  double turning points

$$\{b_1(t), b_2(t), \dots, b_m(t)\}$$

and each  $b_j(t)$  is a root of  $S_{m,0}(x, t) = 0$ .

(ii) Eq (2.8.a) has two simple turning points  $\{a_1(t), a_2(t)\}$  and each  $a_j(t)$  is a root of

$$\det B_{m,0} = (x - \frac{1}{2}u_0)^2 - v_0 = 0.$$

We also obtain the relation between the eigenvalues of  $A_0$  and that of  $B_0$ . The following proposition can be shown easily (See [KKNT]):

**Proposition 3.2.** Let  $\lambda_+$  and  $\lambda_-$  be eigenvalues of  $A_0$ ,  $\mu_+$  and  $\mu_-$  eigenvalues of  $B_0$ . Then we obtain

$$(3.11) \quad \frac{\partial}{\partial t} \lambda_+ = \frac{\partial}{\partial x} \mu_+, \quad \frac{\partial}{\partial t} \lambda_- = \frac{\partial}{\partial x} \mu_-,$$

or

$$(3.12) \quad \frac{\partial}{\partial t} \lambda_+ = \frac{\partial}{\partial x} \mu_-, \quad \frac{\partial}{\partial t} \lambda_- = \frac{\partial}{\partial x} \mu_+.$$

Next we consider the Stokes geometry for the fourth Painlevé hierarchy. The Stokes geometry of  $(P_{\text{IV}})_m$  is defined as that of linearized equation of  $(P_{\text{IV}})_m$  at a zero parameter solutions  $u = \hat{u}$ ,  $v = \hat{v}$ . Hence we first determine the (characteristic polynomial of) linearized equation. To this purpose we set  $u = \hat{u} + \Delta u$  and  $v = \hat{v} + \Delta v$  in  $(P_{\text{IV}})_m$ , and consider the linear part in  $(\Delta u, \Delta v)$ . Let  $\Delta X_m$  and  $\Delta Y_m$  be linear parts of  $X_m$  and  $Y_m$  in  $(\Delta u, \Delta v)$ , respectively. In terms of this  $\Delta X_m$  and  $\Delta Y_m$ , the linearized equation of  $(P_{\text{IV}})_m$  can be written as

$$(3.13) \quad \begin{cases} \eta^{-1} \frac{d}{dt} \Delta X_m = 2\Delta Y_m + \hat{u} \Delta X_m + \hat{X}_m \Delta u, \\ \hat{X}_m \eta^{-1} \frac{d}{dt} \Delta Y_m = -\eta^{-1} \frac{d\hat{Y}_m}{dt} \Delta X_m - (\hat{X}_m)^2 \Delta v - 2\hat{v} \hat{X}_m \Delta X_m \\ \quad + 2(\hat{Y}_m + \frac{1}{2}g - \alpha) \Delta Y_m, \end{cases}$$

where

$$(3.14) \quad \hat{X}_m = X_m|_{u=\hat{u}, v=\hat{v}}, \quad \hat{Y}_m = Y_m|_{u=\hat{u}, v=\hat{v}}.$$

This linearized equation can be expressed in the following form:

$$(3.15) \quad \eta^{-1} \frac{d}{dt} \begin{pmatrix} \Delta X_m \\ \Delta Y_m \end{pmatrix} = \begin{pmatrix} \hat{u} & 2 \\ -2\hat{v} - \eta^{-1} \frac{1}{\hat{X}_m} \frac{d\hat{Y}_m}{dt} & -\hat{u} \end{pmatrix} \begin{pmatrix} \Delta X_m \\ \Delta Y_m \end{pmatrix} + \hat{X}_m \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} \Delta u \\ \Delta v \end{pmatrix}$$

where we have used

$$(3.16) \quad 2\hat{Y}_m + g - 2\alpha = -u\hat{X}_m.$$

We will now determine  $\Delta X_m$  and  $\Delta Y_m$ . By its definition we easily find that  $\Delta X_m = \Delta K_m$  and  $\Delta Y_m = \Delta L_m$ . Since  $K_m$  and  $L_m$  are polynomials in  $u, v$  and their derivatives, there exists a  $2 \times 2$  matrix valued linear differential operator

$$(3.17) \quad P^{(m)}(t, \eta^{-1}\partial_t; \eta) = P_0^{(m)}(t, \eta^{-1}\partial_t) + \eta^{-1}P_1^{(m)}(t, \eta^{-1}\partial_t) + \dots$$

for which

$$(3.18) \quad \begin{pmatrix} \Delta K_m \\ \Delta L_m \end{pmatrix} = P^{(m)}(t, \eta^{-1}\partial_t; \eta) \begin{pmatrix} \Delta u \\ \Delta v \end{pmatrix}$$

holds. In terms of this operator  $P^{(m)}(t, \eta^{-1}\partial_t; \eta)$ , the characteristic polynomial  $C(t, \nu)$  (i.e., the top order part with respect to  $\eta$  of the symbol obtained by replacing  $\eta^{-1}\partial_t$  by  $\nu$ ) of (3.15) is expressed as

$$(3.19) \quad \begin{aligned} C(t, \nu) &= \det \left[ \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} \left\{ \begin{pmatrix} \nu - u_0 & -2 \\ 2v_0 & \nu + u_0 \end{pmatrix} P_0^{(m)}(t, \nu) + \hat{X}_{m,0} \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} \right\} \right] \\ &= \det \left[ \begin{pmatrix} -\nu + u_0 & 2 \\ 2v_0 & \nu + u_0 \end{pmatrix} P_0^{(m)}(t, \nu) + \hat{X}_{m,0} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right]. \end{aligned}$$

(Here we multiply a matrix  $\begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$  for the later convenience).

**Proposition 3.3.** *We have*

$$(3.20) \quad C(t, \nu) = (-1)^m 4 \prod_{j=1}^m \det(\mu - B_0) \Big|_{\mu=\nu/2, x=b_j(t)},$$

where  $\{b_j(t)\}$  are double turning points defined in Proposition 3.1.

*Proof.* To determine  $P_0^{(m)}(t, \nu)$  we use the recursion relation (2.2). Consider the linear part in  $(\Delta u, \Delta v)$  of both side of (2.2), we find that  $\{P_0^{(j)}(t, \nu)\}$  should satisfy the following recursion relation:

$$(3.21) \quad P_0^{(j+1)}(t, \nu) = \mathcal{R} P_0^{(j)}(t, \nu) + \frac{K_{j,0}}{2} I_2$$

where

$$(3.22) \quad \mathcal{R} = \frac{1}{2} \begin{pmatrix} -\nu + u_0 & 2 \\ 2v_0 & \nu + u_0 \end{pmatrix}, \quad I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$

By solving this recursion relation with the initial condition  $P_0^{(1)}(t, \nu) = I_2$ , we have

$$(3.23) \quad P_0^{(m)}(t, \nu) = \frac{1}{2} \sum_{j=0}^{m-1} \mathcal{R}^{m-j-1} \hat{K}_{j,0}.$$



Hence we obtain

$$(3.24) \quad C(t, \nu) = \det \left[ 2\mathcal{R}P_0^{(m)}(t, \nu) + \hat{X}_{m,0} \right]$$

$$(3.25) \quad = \det \left[ \sum_{j=0}^m \mathcal{R}^{m-j} K_{j,0} + gtI_2 \right]$$

$$(3.26) \quad = 4 \det \left[ \frac{1}{2} \left( gtI_2 + \sum_{j=0}^m \mathcal{R}^{m-j} K_{j,0} \right) \right].$$

Here we note that  $S_{m,0}$  can be factorized as

$$(3.27) \quad S_{m,0} = \frac{1}{2} \left( tg + \sum_{j=0}^m x^{m-j} K_{j,0} \right) = \prod_{j=1}^m (x - b_j(t))$$

(See Proposition 3.1 (i)). Substituting  $\mathcal{R}$  into  $x$  in this equation (3.27) we find

$$(3.28) \quad C(t, \nu) = 4 \prod_{j=1}^m (\mathcal{R} - b_j I_2).$$

Hence we conclude that

$$(3.29) \quad C(t, \nu) = 4 \det \prod_{j=1}^m (\mathcal{R} - b_j(t) I_2)$$

$$(3.30) \quad = 4 \prod_{j=1}^m \left\{ \frac{1}{4} \begin{pmatrix} -\nu + u_0 - 2b_j & 2 \\ 2v_0 & \nu + u_0 - 2b_j \end{pmatrix} \right\}$$

$$(3.31) \quad = 4 \prod_{j=1}^m \left\{ -\left(\frac{1}{2}\nu\right)^2 + \left(b_j - \frac{1}{2}u_0\right)^2 - v_0 \right\}$$

$$(3.32) \quad = (-1)^m 4 \prod_{j=1}^m \det(\mu - B_0) \Big|_{\mu=\nu/2, x=b_j(t)}$$

This completes the proof of the proposition.  $\square$

As is explained already, Stokes geometry for  $(P_{IV})_m$  is defined in terms of  $C(t, \nu)$ . Note that it follows from the Proposition 3.3 that  $C(t, \nu)$  has the

form  $f(\nu^2, t)$  with some polynomial  $f$  of degree  $m$ . This implies that there are two kind of turning points for  $(P_{IV})_m$ : (i) A turning points where the degree 0 part of  $f$  vanishes ("a turning point of the first kind"), and (ii) a turning point where the discriminant of  $f$  vanishes ("a turning point of the second kind"). The following theorems are obtained by using Proposition 3.2 and 3.3:

**Theorem 3.1.** (i) *Let  $t = \tau^I$  be a turning point of the first kind of  $(P_{IV})_m$ . Assume (a)  $t = \tau$  is not a turning point of second kind, (b)  $\partial C/\partial t$  does not vanish at  $t = \tau$ ,  $\nu = 0$ . Then at  $t = \tau^I$  a double turning point  $x = b_j(t)$  merges with a simple turning point  $x = a_k(t)$  in the Stokes geometry of (2.8.a). Consequently the two eigenvalues  $\nu_{j,\pm}$  of  $C$  merge and vanish at  $t = \tau^I$ . Furthermore the following relation holds:*

$$(3.33) \quad \frac{1}{2} \int_{\tau^I}^t (\nu_{j,+} - \nu_{j,-}) dt = \int_{a_k(t)}^{b_j(t)} (\lambda_+ - \lambda_-) dx.$$

(ii) *Let  $t = \tau^{II}$  be a turning point of the second kind of  $(P_{IV})_m$ . Assume (a)  $t = \tau$  is not a turning point of the first kind, (b)  $t = \tau$  is a simple zero of discriminant of  $f(t, z)$ . Then at  $t = \tau^{II}$  a double turning point  $x = b_j(t)$  merges with another double turning point  $x = b_{j'}(t)$ . Consequently two eigenvalues  $\nu_{j,+}$  and  $\nu_{j',+}$  of  $C$  merge at  $t = \tau^{II}$ , and so do  $\nu_{j,-}$  and  $\nu_{j',-}$ . Furthermore the following relation holds:*

$$(3.34) \quad \int_{\tau^{II}}^t (\nu_{j,+} - \nu_{j',+}) dt = - \int_{\tau^{II}}^t (\nu_{j,-} - \nu_{j',-}) dt = \int_{b_{j'}(t)}^{b_j(t)} (\lambda_+ - \lambda_-) dx.$$

## References

- [AKT] T. Aoki, T. Kawai and Y. Takei: WKB analysis of Painlevé transcendents with a large parameter II, in *Structure of Solutions of Differential Equations*, World Scientific, 1996, p. 1–49.
- [GJP] P.R. Gordoa, N. Joshi and A. Pickering: On a generalized 2+1 dispersive water wave hierarchy, *Publ. RIMS, Kyoto Univ.*, **37**(2001), 327–347.
- [KKNT] T. Kawai, T. Koike, Y. Nishikawa and Y. Takei: On the Stokes geometry of Higher order Painlevé equations, To appear in *Astérisque*.

- [KT1] T. Kawai and Y. Takei: WKB analysis of Painlevé transcendents with a large parameter. I, Adv. Math., **118**(1996), 1–33.
- [KT2] ———: WKB analysis of Painlevé transcendents with a large parameter. III, Adv. Math., **134**(1998), 178–218.
- [N1] Y. Nishikawa: WKB analysis of  $P_{II}$ - $P_{IV}$  hierarchies, Master Thesis, Kyoto Univ., 2003. (In Japanese.)
- [N2] Y. Nishikawa: Towards the exact WKB analysis of  $P_{II}$ - $P_{IV}$  hierarchies, In preparation.
- [T] Y. Takei: An explicit description of the connection formula for the first Painlevé equation, in *Towards the Exact WKB Analysis of Differential Equations, Linear or Non-Linear*, Kyoto Univ. Press, 2000, p. 271–296.